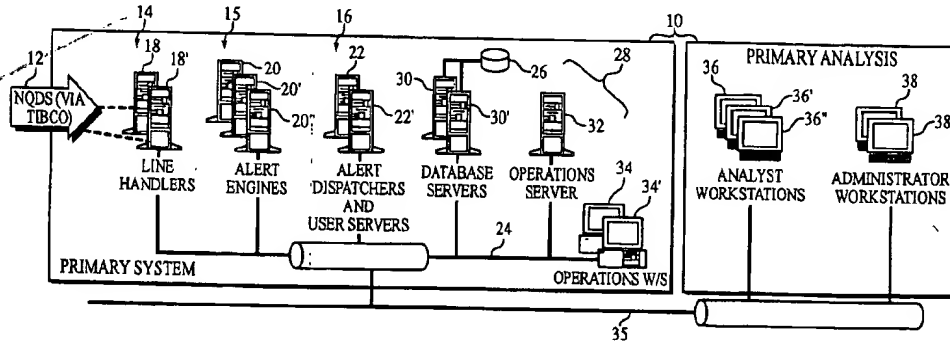(19) **United States**

(12) **Patent Application Publication** (10) Pub. No.: US 2003/0055768 A1

Anaya et al. (43) Pub. Date: Mar. 20, 2003

(54) ALERT DELIVERY AND DELIVERY
PERFORMANCE IN A MONITORING
SYSTEM

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(21) Appl. No.: 10/272,112

(22) Filed: Oct. 16, 2002

Related U.S. Application Data

(63) Continuation of application No. 09/347,250, filed on
Jul. 2, 1999.

Publication Classification

(51) Int. Cl.[7] G06F 17/60
(52) U.S. Cl. 705/36

(57) **ABSTRACT**

An alert dispatcher for a market monitoring system includes
a computer having a processor and a memory device. The
memory device encodes an executable program of instruc-
tions for dispatching alerts. The instructions receive alerts
from a plurality of alert engines, store a portion of the
received messages in a queue, and publish the stored mes-
sages for analyst computers. A system for monitoring a
trading market includes a local area network, an alert engine
coupled to the network, and an alert dispatcher. The alert
engine produces an alert on the network in response to
receiving a market event message corresponding an alert
condition. The alert dispatcher is connected to receive alerts
from the network and to publish a portion of the alerts for
analysts, and to generate data on alert delivery times.

DOCUMENT-IDENTIFIER: US 20030055768 A1

TITLE: Alert delivery and delivery
performance in a monitoring
                          system

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[0177] Referring again to FIG. 11, the L/C alert and
coordinator components
187, 199 may impose threshold requirements on detecting and
publishing,
respectively, L/C market conditions for the analyst
workstations 36, 36', 36".
A threshold may require that a locked market condition
persist for several
seconds before an alert is published. This removes some
L/C conditions caused
by brief lack of inattention on the part of a market
participant. The
administrator workstation 38, 38' can **change** the thresholds
associated with
detecting and publishing L/C **market** alerts by writing new
threshold values to
the algorithm **parameters** object 206 of FIG. 14.

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[0221] Referring to FIG. 36, a process 640 by which the component manager
186 and UMA alert component 190 detect UMA alert conditions is shown. The
component manager 186 receives 642 a new **market event** message containing data
of a type capable of triggering an UMA alert. The component manager 186
requests 644 historical data from the data cache 202. The requested type of
historical data **correlates** to the data types of the new **market event** message.
After receiving the historical data, the component manger 186 forwards 646 the
new **market event** message and historical data to the UMA alert component 190.
The UMA alert component 190 compares 648 the new data from the **market event**
message to **predicted** values of the new data derived from the historical data.
If the new data and the **predicted** new data differ by above threshold amounts,
the UMA alert component 190 signals 650 an UMA alert condition to the component
manager 186.